

CONSOLIDATED PENSION TRUST
INVESTMENT PERFORMANCE REPORT AS OF FEBRUARY 28, 2006

	February-06					January-06					December-05					September-05					Current FYTD		Prior FY05		3 Years Ended 6/30/2005	5 Years Ended 6/30/2005
	Market Value	Allocation Actual	Policy(1)	Returns-Month Gross	Net	Market Value	Allocation Actual	Policy(1)	Returns-Month Gross	Net	Market Value	Allocation Actual	Policy(1)	Returns-Quarter Gross	Net	Market Value	Allocation Actual	Policy(1)	Returns-Quarter Gross	Net	Gross	Net	Gross	Net	Net	Net
LARGE CAP DOMESTIC EQUITY																										
Structured Growth																										
LA Capital	149,676,226	4.3%	4.4%	-1.12%	-1.13%	151,276,980	4.3%	4.4%	4.39%	4.37%	144,920,061	4.3%	4.4%	3.47%	3.42%	145,677,258	4.5%	4.4%	5.70%	5.64%	12.89%	12.73%	8.40%	8.17%	N/A	N/A
Total Structured Growth	149,676,226	4.3%	4.4%	-1.12%	-1.13%	151,276,980	4.3%	4.4%	4.39%	4.37%	144,920,061	4.3%	4.4%	3.47%	3.42%	145,677,258	4.5%	4.4%	5.70%	5.64%	12.89%	12.73%	8.40%	8.17%	8.30%	-8.29%
Russell 1000 Growth				-0.16%	-0.16%				1.76%	1.76%				2.96%	2.98%				4.01%	4.01%	8.82%	8.62%	1.67%	1.67%	7.25%	-10.36%
Structured Value																										
LSV	154,564,515	4.4%	4.4%	0.51%	0.48%	153,923,967	4.4%	4.4%	4.75%	4.72%	146,945,656	4.4%	4.4%	2.52%	2.42%	144,739,740	4.4%	4.4%	4.93%	4.82%	13.25%	12.96%	18.71%	18.24%	14.45%	14.70%
Russell 1000 Value				0.61%	0.61%				3.88%	3.88%				1.27%	1.27%				3.88%	3.88%	9.95%	9.95%	14.06%	14.06%	11.00%	5.27%
Enhanced Russell 1000 Index																										
LA Capital	203,200,940	5.8%	5.8%	-1.18%	-1.20%	204,684,475	5.9%	5.8%	4.55%	4.54%	195,770,720	5.9%	5.8%	2.75%	2.69%	195,543,567	6.0%	5.8%	6.90%	6.85%	13.48%	13.32%	7.62%	7.39%	8.78%	N/A
Russell 1000				0.22%	0.22%				2.80%	2.80%				2.12%	2.12%				3.95%	3.95%	9.37%	9.37%	7.92%	7.92%	9.19%	N/A
Enhanced S&P 500 Index																										
Northern Trust	199,475,397	5.7%	5.8%	0.51%	0.49%	198,453,866	5.7%	5.8%	2.30%	2.28%	194,064,006	5.8%	5.8%	2.63%	2.57%	190,647,849	5.8%	5.8%	3.87%	3.81%	9.61%	9.45%	6.26%	6.02%	8.16%	N/A
Westridge	199,922,583	5.7%	5.8%	0.30%	0.28%	199,450,341	5.7%	5.8%	2.70%	2.68%	194,206,911	5.8%	5.8%	2.17%	2.10%	190,214,200	5.8%	5.8%	3.72%	3.65%	9.16%	8.96%	6.96%	6.66%	8.57%	N/A
Total Enhanced S&P 500 Index	399,397,980	11.5%	11.6%	0.40%	0.38%	397,904,207	11.4%	11.6%	2.50%	2.48%	388,270,917	11.6%	11.6%	2.40%	2.33%	380,862,049	11.7%	11.6%	3.80%	3.73%	9.38%	9.20%	6.53%	6.26%	8.87%	N/A
S&P 500				0.27%	0.27%				2.65%	2.65%				2.09%	2.09%				3.60%	3.60%	8.86%	8.86%	6.32%	6.32%	8.28%	N/A
S&P 500 Index																										
State Street	100,264,153	2.9%	2.9%	0.27%	0.27%	99,994,427	2.9%	2.9%	2.65%	2.65%	97,411,443	2.9%	2.9%	2.08%	2.07%	95,429,619	2.9%	2.9%	3.62%	3.61%	8.87%	8.85%	6.36%	6.34%	8.30%	-2.34%
S&P 500				0.27%	0.27%				2.65%	2.65%				2.09%	2.09%				3.60%	3.60%	8.86%	8.86%	6.32%	6.32%	8.28%	-2.37%
TOTAL LARGE CAP DOMESTIC EQUITY	1,007,103,814	28.9%	29.1%	-0.14%	-0.16%	1,007,784,056	28.9%	29.1%	3.55%	3.53%	973,318,797	29.1%	29.1%	2.61%	2.55%	962,252,233	29.4%	29.1%	4.84%	4.78%	11.24%	11.06%	8.91%	8.65%	9.54%	-0.74%
S&P 500				0.27%	0.27%				2.65%	2.65%				2.09%	2.09%				3.60%	3.60%	8.86%	8.86%	6.32%	6.32%	8.28%	-2.37%
SMALL CAP DOMESTIC EQUITY																										
Manager-of-Managers																										
SEI	363,035,667	10.4%	9.9%	-0.02%	-0.08%	363,500,192	10.4%	9.9%	9.11%	9.05%	333,285,495	10.0%	9.9%	1.16%	0.97%	329,679,497	10.1%	9.9%	5.68%	5.48%	16.62%	16.03%	10.21%	9.36%	13.65%	N/A
Russell 2000 + 200bp (annually)				-0.11%	-0.11%				9.13%	9.13%				1.64%	1.64%				5.21%	5.21%	16.57%	16.57%	11.64%	11.64%	15.07%	N/A
TOTAL SMALL CAP DOMESTIC EQUITY	363,035,667	10.4%	9.9%	-0.02%	-0.08%	363,500,192	10.4%	9.9%	9.11%	9.05%	333,285,495	10.0%	9.9%	1.16%	0.97%	329,679,497	10.1%	9.9%	5.68%	5.48%	16.62%	16.03%	10.21%	9.36%	13.65%	5.64%
Russell 2000				-0.28%	-0.28%				8.97%	8.97%				1.13%	1.13%				4.69%	4.69%	15.06%	15.06%	9.45%	9.45%	12.81%	5.71%
INTERNATIONAL EQUITY																										
Large Cap - Core																										
State Street	50,720,165	1.5%	1.4%	-0.28%	-0.30%	50,860,629	1.5%	1.4%	6.55%	6.53%	47,734,673	1.4%	1.4%	4.49%	4.44%	48,493,890	1.5%	1.4%	10.70%	10.65%	22.90%	22.74%	7.90%	7.68%	7.31%	-2.19%
MSCI EAFE (2)				-0.22%	-0.22%				6.14%	6.14%				4.08%	4.08%				10.38%	10.38%	21.67%	21.67%	9.59%	9.59%	7.29%	-2.85%
Large Cap - Active																										
Capital Guardian	150,945,776	4.3%	4.1%	-0.95%	-0.99%	152,588,262	4.4%	4.1%	4.95%	4.91%	145,251,199	4.3%	4.1%	9.55%	9.43%	145,138,041	4.4%	4.1%	11.95%	11.82%	27.48%	27.11%	11.73%	11.23%	7.35%	-3.02%
LSV	152,131,394	4.4%	4.1%	1.68%	1.65%	149,773,141	4.3%	4.1%	5.93%	5.90%	141,439,984	4.2%	4.1%	4.39%	4.29%	144,427,603	4.4%	4.1%	11.66%	11.55%	25.55%	25.22%	N/A	N/A	N/A	N/A
Bank of Ireland	50,572,662	1.5%	1.4%	0.65%	0.59%	50,331,248	1.4%	1.4%	6.84%	6.78%	47,176,106	1.4%	1.4%	3.46%	3.28%	46,697,501	1.4%	1.4%	7.17%	6.99%	19.23%	18.69%	12.99%	12.20%	N/A	N/A
Total Large Cap - Active	353,649,832	10.2%	9.6%	0.40%	0.36%	352,692,651	10.1%	9.6%	5.63%	5.59%	333,867,289	10.0%	9.6%	6.48%	6.36%	336,263,145	10.3%	9.6%	11.15%	11.02%	25.51%	25.13%	14.28%	13.74%	8.14%	-2.37%
MSCI EAFE - 50% Hedged				0.40%	0.40%				4.98%	4.98%				5.84%	5.84%				11.07%	11.07%	23.90%	23.90%	14.41%	14.41%	8.84%	-2.01%
Small Cap - Active																										
Lazard	50,190,193	1.4%	1.4%	-0.30%	-0.36%	50,437,118	1.4%	1.4%	7.20%	7.14%	47,036,757	1.4%	1.4%	3.07%	2.89%	47,800,060	1.5%	1.4%	9.84%	9.65%	21.01%	20.43%	20.69%	19.82%	N/A	N/A
Wellington	51,457,366	1.5%	1.4%	-0.70%	-0.77%	51,941,845	1.5%	1.4%	6.80%	6.73%	48,655,269	1.5%	1.4%	6.19%	5.95%	46,936,834	1.4%	1.4%	8.32%	8.08%	21.98%	21.28%	13.00%	12.00%	N/A	N/A
Total Small Cap - Active	101,647,559	2.9%	2.7%	-0.50%	-0.57%	102,378,963	2.9%	2.7%	7.00%	6.93%	95,692,026	2.9%	2.7%	4.62%	4.41%	94,736,894	2.9%	2.7%	9.09%	8.88%	21.51%	20.86%	16.84%	15.90%	N/A	N/A
Citigroup Broad Market Index < \$2Bn				-1.10%	-1.10%				6.20%	6.20%				8.94%	8.94%				12.05%	12.05%	28.20%	28.20%	21.33%	21.33%	N/A	N/A
TOTAL INTERNATIONAL EQUITY	506,017,556	14.5%	13.7%	0.15%	0.10%	505,932,243	14.5%	13.7%	6.00%	5.95%	477,293,988	14.3%	13.7%	5.90%	5.77%	479,493,929	14.7%	13.6%	10.70%	10.56%	24.44%	24.03%	13.69%	13.12%	10.28%	-0.51%
MSCI EAFE - 50% Hedged				0.40%	0.40%				4.98%	4.98%				5.84%	5.84%				11.07%	11.07%	23.90%	23.90%	14.41%	14.41%	8.84%	-2.01%
EMERGING MARKETS EQUITY																										
Core																										
Capital Guardian	-	0.0%	0.0%	0.35%	0.27%	35,626,498	1.0%	0.8%	11.19%	11.11%	32,065,211	1.0%	0.8%	10.18%	9.92%	133,660,006	4.1%	3.5%	16.52%	16.25%	43.23%	42.37%	35.08%	33.94%	22.44%	4.12%
Ishares-Index Fund (temporary)	31,623,574	0.9%	0.8%	-2.11%	-2.11%	32,305,921	0.9%	0.8%	15.32%	15.32%	28,015,205	0.8%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
JP Morgan	31,697,299	0.9%	0.8%	-1.66%	-1.73%	32,231,523	0.9%	0.8%	13.16%	13.09%	28,482,061	0.9%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
PanAgora	27,402,700	0.8%	0.8%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
UBS	60,432,179	1.7%	1.4%	-0.27%	-0.34%	60,599,332	1.7%	1.4%	11.36%	11.29%	54,406,960	1.6%	1.4%	7.85%	7.63%	46,522,757	1.4%	1.3%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Total Core	151,155,752	4.3%	3.9%	-0.78%	-0.84%	160,763,274	4.6%	3.9%	12.46%	12.40%	142,969,437	4.3%	3.9%	8.91%	8.68%	180,182,763	5.5%	4.8%	17.31%	17.05%	42.55%	41.78%	35.08%	33.94%	22.44%	4.12%
MSCI Emerging Markets				-0.10%	-0.10%				11.23%	11.23%				7.20%	7.20%				18.11%	18.11%	40.70%	40.70%	34.89%	34.89%	24.42%	7.64%
Small Cap																										
DFA	33,807,936	1.0%	0.9%	1.05%	0.99%	36,013,188	1.0%	0.9%	9.65%	9.59%	32,842,513	1.0%	0.9%	8.34%	8.16%	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MSCI Emerging Markets				-0.10%	-0.10%				11.23%	11.23%				7.20%	7.20%				18.11%	18.11%	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL EMERGING MARKETS EQUITY	184,963,688	5.3%	4.8%	-0.45%	-0.51%	196,776,462	5.6%	4.8%	11.93%	11.87%	175,811,950	5.3%	4.8%	8.44%	8.22%	180,182,763	5.5%	4.8%	17.31%	17.05%	41.75%	40.99%	35.08%	33.94%	22.44%	4.12%
MSCI Emerging Markets				-0.10%	-0.10%				11.23%	11.23%				7.20%	7.20%				18.11%	18.11%	40.70%	40.70%	34.89%	34.89%	24.42%	7.64%
DOMESTIC FIXED INCOME																										
Core Bond																										
Western Asset	70,164,850	2.0%	2.1%	0.33%	0.31%	67,978,936	2.0%	2.2%	0.42%	0.40%	67,708,572	2.0%	2.3%	0.29%	0.24%	57,961,162	1.8%	2.0%	-0.43%	-0.48%	0.60%	0.47%	7.47%	7.25%	7.46%	8.91%
Lehman Aggregate				0.33%	0.33%				0.01%	0.01%				0.59%	0.59%				-0.67%	-0.67%	0.25%	0.25%	6.80%	6.80%	5.75%	7.40%
Index																										
Bank of ND	141,098,179	4.1%	4.2%	0.28%	0.28%	137,968,091	4.0%	4.2%	-0.20%	-0.20%	138,237,282	4.1%	4.2%	0.66%	0.64%	119,170,827	3.6%	3.9%	-0.92%	-0.93%	-0.19%	-0.22%	7.29%	7.23%	6.11%	7.77%
Bank of ND Match Loan CD Program	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	30,659,234	0.9%	0.9%	1.28%	1.28%	N/A	N/A	5.08%	5.08%	5.33%	5.53%
Total Index	141,098,179	4.1%	4.2%	0.28%	0.28%	137,968,091	4.0%	4.2%	-0.20%	-0.20%	138,237,282	4.1%	4.2%	0.84%	0.83%	149,830,061	4.6%	4.8%	-0.42%	-0.43%	0.50%	0.47%	6.96%	6.91%	5.88%	7.41%
Lehman Gov/Credit				0.27%	0.27%				-0.18%	-0.18%				0.60%	0.60%				-0.96%	-0.96%	-0.28%	-0.28%	7.26%	7.26%	6.41%	7.70%
Convertibles																										
TCW	71,192,052	2.0%	1.9%	-1.12%	-1.16%	70,444,091	2.0%	1.9%	3.59%	3.55%	67,994,293	2.0%	2.0%	1.28%	1.16%	58,660,749	1.8%	1.9%	3.07%	2.						

CONSOLIDATED PENSION TRUST
INVESTMENT PERFORMANCE REPORT AS OF FEBRUARY 28, 2006

	February-06					January-06					December-05					September-05					Current FYTD		Prior Year FY05		3 Years Ended	5 Years Ended
	Market Value	Allocation		Returns-Month		Market Value	Allocation		Returns-Month		Market Value	Allocation		Returns-Quarter		Market Value	Allocation		Returns-Quarter		Returns		Returns		6/30/2005 Net	6/30/2005 Net
		Actual	Policy(1)	Gross	Net		Actual	Policy(1)	Gross	Net		Actual	Policy(1)	Gross	Net		Gross	Net	Gross	Net	Gross	Net				
BBB Average Quality																										
Wells Capital	70,578,900	2.0%	2.1%	0.59%	0.57%	67,466,008	1.9%	2.2%	0.01%	-0.01%	67,454,222	2.0%	2.3%	0.62%	0.56%	57,174,851	1.7%	2.0%	-1.59%	-1.65%	-0.39%	-0.55%	12.31%	12.04%	9.22%	8.81%
Lehman US Credit BAA				0.64%	0.64%				-0.13%	-0.13%				0.39%	0.39%				-0.97%	-0.97%	-0.08%	-0.08%	8.60%	8.60%	9.16%	7.86%
Private Debt																										
Prudential	69,918,583	2.0%	2.0%	0.29%	0.27%	67,726,001	1.9%	1.9%	-0.07%	-0.09%	67,812,479	2.0%	2.0%	0.88%	0.82%	56,778,645	1.7%	1.7%	-0.21%	-0.27%	0.89%	0.72%	N/A	N/A	N/A	N/A
Lehman Aggregate				0.33%	0.33%				0.01%	0.01%				0.59%	0.59%				-0.67%	-0.67%	0.25%	0.25%	N/A	N/A	N/A	N/A
Timberland																										
RMK	60,602,157	1.7%	1.7%	0.00%	-0.08%	60,602,157	1.7%	1.7%	5.64%	5.56%	57,366,371	1.7%	1.7%	-5.86%	-6.09%	62,054,252	1.9%	1.9%	0.00%	-0.24%	-0.55%	-1.18%	15.58%	14.50%	12.47%	N/A
TIR	174,835,537	5.0%	5.0%	0.00%	-0.03%	175,478,158	5.0%	5.0%	13.22%	13.19%	154,990,111	4.6%	4.6%	3.28%	3.19%	155,993,043	4.8%	4.8%	0.00%	-0.09%	16.94%	16.65%	N/A	N/A	N/A	N/A
Total Timberland	235,437,694	6.8%	6.8%	0.00%	-0.04%	236,080,315	6.8%	6.8%	11.17%	11.13%	212,356,482	6.4%	6.4%	0.68%	0.55%	218,047,295	6.7%	6.7%	0.00%	-0.13%	11.93%	11.54%	45.20%	44.29%	21.48%	N/A
NCREIF Timberland Index				0.00%	0.00%				0.00%	0.00%				11.98%	11.98%				0.95%	0.95%	13.04%	13.04%	14.07%	14.07%	7.31%	N/A
TOTAL DOMESTIC FIXED INCOME	658,390,258	18.9%	19.2%	0.06%	0.04%	647,663,442	18.6%	19.2%	4.20%	4.18%	621,563,330	18.6%	19.2%	0.77%	0.68%	598,452,763	18.3%	19.2%	-0.11%	-0.19%	4.95%	4.73%	19.65%	19.23%	11.83%	8.92%
Lehman Aggregate				0.33%	0.33%				0.01%	0.01%				0.59%	0.59%				-0.67%	-0.67%	0.25%	0.25%	6.80%	6.80%	5.75%	7.40%
HIGH YIELD BONDS																										
Loomis Sayles	99,219,191	2.9%	2.9%	1.50%	1.46%	97,709,141	2.8%	2.9%	2.29%	2.25%	95,839,132	2.9%	2.9%	1.49%	1.36%	92,929,788	2.8%	2.9%	1.36%	1.24%	6.81%	6.45%	16.53%	15.96%	N/A	N/A
LB High Yield 2% Issuer Constrained Index				0.98%	0.98%				1.19%	1.19%				0.80%	0.80%				0.99%	0.99%	4.02%	4.02%	10.83%	10.83%	N/A	N/A
Sutter/Wells Capital	97,311,105	2.8%	2.9%	1.02%	0.98%	96,442,416	2.8%	2.9%	1.36%	1.32%	95,276,420	2.9%	2.9%	1.51%	1.38%	91,564,263	2.8%	2.9%	0.43%	0.31%	4.39%	4.04%	10.16%	9.62%	N/A	N/A
LB High Yield 2% Issuer Contstrained Index				0.98%	0.98%				1.19%	1.19%				0.80%	0.80%				0.99%	0.99%	4.02%	4.02%	10.63%	10.63%	N/A	N/A
TOTAL HIGH YIELD BONDS	196,530,296	5.6%	5.8%	1.26%	1.22%	194,151,557	5.6%	5.8%	1.83%	1.78%	191,115,552	5.7%	5.8%	1.50%	1.37%	184,494,051	5.6%	5.8%	0.90%	0.77%	5.60%	5.25%	13.32%	12.76%	13.38%	5.52%
LB High Yield 2% Issuer Constrained Index				0.98%	0.98%				1.19%	1.19%				0.80%	0.80%				0.99%	0.99%	4.02%	4.02%	10.86%	10.86%	14.51%	7.47%
INTERNATIONAL FIXED INCOME																										
International Sovereign																										
UBS Global	76,820,811	2.2%	2.5%	-0.55%	-0.58%	77,330,639	2.2%	2.5%	1.57%	1.54%	76,134,286	2.3%	2.5%	-2.44%	-2.54%	76,996,116	2.4%	2.5%	-0.98%	-1.08%	-2.42%	-2.69%	8.36%	7.92%	11.22%	8.24%
Citigroup Non-US Gov't Bond Index				-0.69%	-0.69%				1.72%	1.72%				-2.61%	-2.61%				-1.24%	-1.24%	-2.83%	-2.83%	7.75%	7.75%	10.98%	7.92%
International Core																										
Brandywine	81,282,882	2.3%	2.5%	0.84%	0.80%	80,648,056	2.3%	2.5%	1.91%	1.87%	79,294,884	2.4%	2.5%	-0.11%	-0.22%	78,246,117	2.4%	2.5%	0.91%	0.80%	3.58%	3.29%	12.25%	11.78%	N/A	N/A
Lehman Global Aggregate (ex-US)				2.08%	2.08%				2.06%	2.06%				-2.39%	-2.39%				-0.86%	-0.86%	0.85%	0.85%	8.10%	8.10%	N/A	N/A
TOTAL INTERNATIONAL FIXED INCOME	158,103,693	4.5%	5.0%	0.16%	0.12%	157,978,695	4.5%	5.0%	1.74%	1.71%	155,429,170	4.7%	5.0%	-1.26%	-1.36%	155,242,233	4.7%	5.0%	-0.05%	-0.15%	0.58%	0.30%	10.30%	9.84%	12.08%	8.74%
Citigroup Non-US Gov't Bond Index				-0.69%	-0.69%				1.72%	1.72%				-2.61%	-2.61%				-1.24%	-1.24%	-2.83%	-2.83%	7.75%	7.75%	10.98%	7.92%
REAL ESTATE																										
INVESCO	119,054,571			0.05%	0.00%	119,054,541			-0.04%	-0.09%	119,165,607			1.89%	1.73%	117,329,979			7.36%	7.19%	9.40%	8.94%	22.97%	22.20%	12.15%	10.44%
J.P. Morgan Strategic & Special Funds	124,912,527			1.27%	1.18%	123,461,626			1.30%	1.20%	121,996,523			5.24%	4.94%	116,258,688			6.64%	6.33%	15.14%	14.24%	20.92%	19.52%	12.70%	10.44%
J.P. Morgan Alternative Property Fund	6,900,000			0.00%	0.00%	6,900,000			N/A	N/A	-			N/A	N/A	-			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL REAL ESTATE	250,867,098	7.2%	6.8%	0.66%	0.58%	249,416,167	7.2%	6.8%	0.64%	0.56%	241,162,130	7.2%	6.8%	3.57%	3.33%	233,588,667	7.1%	6.8%	7.00%	6.76%	12.25%	11.59%	21.86%	20.77%	12.39%	10.43%
NCREIF Total Index				1.78%	1.78%				1.78%	1.78%				5.43%	5.43%				4.44%	4.44%	14.06%	14.06%	18.02%	18.02%	12.07%	10.81%
ALTERNATIVE INVESTMENTS																										
Brinson IVCF III	505,105			0.00%	0.00%	636,867			0.00%	0.00%	636,867			5.25%	5.25%	605,117			-4.74%	-4.74%	0.26%	0.26%	18.70%	15.66%	3.94%	8.26%
Brinson IVCF II	60,623			0.00%	0.00%	110,623			0.00%	0.00%	110,623			22.67%	22.67%	90,179			0.00%	0.00%	22.67%	22.67%	4.30%	0.89%	3.69%	-11.70%
Coral Partners II	99,983			0.00%	0.00%	100,436			0.00%	0.00%	100,439			3.92%	3.92%	123,908			0.19%	0.19%	4.12%	4.12%	4.67%	1.13%	8.47%	-21.52%
Coral Partners V	8,995,697			0.00%	0.00%	9,161,805			0.00%	0.00%	9,161,805			1.43%	1.43%	9,032,647			0.01%	0.01%	1.44%	1.44%	-10.30%	-18.97%	-24.36%	-22.64%
Coral Partners V - Supplemental	890,288			0.00%	0.00%	1,092,277			0.00%	0.00%	1,092,277			-1.04%	-1.04%	1,103,783			-7.36%	-7.36%	-8.32%	-8.32%	-4.05%	-6.85%	-4.52%	N/A
Coral Partners VI	13,319,507			0.00%	0.00%	13,455,976			0.00%	0.00%	10,955,976			2.13%	2.13%	8,852,363			-1.55%	-1.55%	0.55%	0.55%	8.18%	-1.17%	N/A	N/A
Brinson 1998 Partnership Fund	2,838,562			0.00%	0.00%	2,838,562			0.00%	0.00%	2,838,562			3.50%	3.50%	2,742,456			3.17%	3.17%	6.78%	6.78%	21.52%	19.64%	3.73%	-1.83%
Brinson 1999 Partnership Fund	4,774,512			0.00%	0.00%	4,774,512			0.00%	0.00%	4,774,512			0.64%	0.64%	5,350,766			2.44%	2.44%	3.10%	3.10%	11.04%	9.31%	1.61%	-4.71%
Brinson 2000 Partnership Fund	11,266,470			0.00%	0.00%	11,266,470			0.00%	0.00%	11,266,470			3.70%	3.70%	10,917,370			6.45%	6.45%	10.39%	10.39%	16.78%	14.97%	3.21%	-0.80%
Brinson 2001 Partnership Fund	6,977,365			0.00%	0.00%	7,566,291			0.00%	0.00%	7,566,291			2.53%	2.53%	6,453,556			3.91%	3.91%	6.53%	6.53%	5.66%	4.00%	1.40%	N/A
Brinson 2002 Partnership Fund	3,801,787			0.00%	0.00%	4,169,671			0.00%	0.00%	4,169,671			3.38%	3.38%	4,033,428										